

# On singular perturbation problems of non-linear systems of differential equations.

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**1. Introduction.** We consider a non-linear system of differential equations containing a real parameter  $\epsilon$

$$(1) \quad \begin{aligned} \frac{dx_i}{dt} &= f_i(x_1, \dots, x_m, x_{m+1}, \dots, x_n, t; \epsilon) \quad (i=1, 2, \dots, m), \\ \epsilon \frac{dx_j}{dt} &= f_j(x_1, \dots, x_m, x_{m+1}, \dots, x_n, t; \epsilon) \quad (j=m+1, m+2, \dots, n), \end{aligned}$$

where  $f_k(x_1, \dots, x_n, t; \epsilon)$  ( $k=1, 2, \dots, n$ ) are continuous functions of all the arguments  $x_1, \dots, x_n, t$ , and  $\epsilon$  is a small parameter. When  $\epsilon$  is zero, the system (1) is reduced to the so-called degenerate system

$$(2) \quad \begin{aligned} \frac{dx_i}{dt} &= f_i(x_1, \dots, x_m, x_{m+1}, \dots, x_n, t; 0) \quad (i=1, 2, \dots, m), \\ 0 &= f_j(x_1, \dots, x_m, x_{m+1}, \dots, x_n, t; 0) \quad (j=m+1, \dots, n). \end{aligned}$$

In the singular perturbation theory, many authors have discussed the relationship between the solutions of the system (1) and those of the degenerate system (2) as  $\epsilon$  tends to zero, cf., for example, [1], [2]. In these studies the differentiability of the right members of the system is assumed, and particularly the differentiability of  $f_j(x_1, \dots, x_{m+1}, \dots, x_n, t, 0)$  ( $j=m+1, \dots, n$ ) with respect to  $x_k$  ( $k=m+1, \dots, n$ ) seems to be essential. On the other hand, Prof. M. Nagumo [3] treated of a differential equation of the second order

$$\lambda \frac{d^2 y}{dx^2} + f\left(x, y, \frac{dy}{dx}, \lambda\right) = 0 \quad \lambda > 0,$$

and studied the behavior of the solution of this equation as  $\lambda$  tends to zero. In his work, he does not assume the differentiability of the function  $f(x, u, v, 0)$  with respect to  $v$ , but an inequality

$$\frac{f(x, u, \bar{v}, 0) - f(x, u, v, 0)}{\bar{v} - v} > L \quad (> 0)$$

for any two points  $(x, u, v)$ ,  $(x, u, \bar{v})$  belonging to the domain of the definition of the function  $f(x, u, v, 0)$ .

In the present paper, we discuss, by using Nagumo's idea, the singular perturbation problems of the systems (1) and (2) under weaker hypotheses than in the papers referred in this paragraph.

**2. Main theorem.** We first assume the following condition.

C1: The degenerate system (2) possesses a solution  $x_k = X_k(t)$  ( $k=1, 2, \dots, n$ ), which is continuously differentiable on a finite closed interval  $a \leq t \leq a+l$ .

A transformation  $t = \tau + a$  permits us to suppose  $a=0$  without loss of generality.

In the sequel, we suppose that the functions  $f_k(x_1, \dots, x_n, t; \varepsilon)$  ( $k=1, 2, \dots, n$ ) are continuous in a domain

D:  $|x_k - X_k(t)| \leq d$  ( $k=1, 2, \dots, n$ ),  $0 \leq t \leq l$ ,

where  $0 < d$ ,  $0 < l < \infty$ , and we consider only the non-negative values of the small parameter  $\varepsilon$ .

Let the functions  $f_k(x_1, \dots, x_n, t; \varepsilon)$  fulfil the following conditions.

C2: The functions  $f_j(x_1, \dots, x_n, t; 0)$  ( $j=1, 2, \dots, m$ ) satisfy a Lipschitz condition with respect to all the arguments  $x_1, \dots, x_n$ , i.e. for any two points  $(\bar{x}_1, \dots, \bar{x}_n, t), (x_1, \dots, x_n, t) \in D$ , we have

$$|f_i(\bar{x}_1, \dots, \bar{x}_n, t, 0) - f_i(x_1, \dots, x_n, t, 0)| \leq K_1 \sum_{k=1}^n |\bar{x}_k - x_k|.$$

C3: The functions  $f_j(x_1, \dots, x_m, x_{m+1}, \dots, x_n, t; 0)$  ( $j=m+1, \dots, n$ ) satisfy a Lipschitz condition with respect to the arguments  $x_1, \dots, x_m$ , i.e. for any two points  $(\bar{x}_1, \dots, \bar{x}_m, x_{m+1}, \dots, x_n, t), (x_1, \dots, x_m, x_{m+1}, \dots, x_n, t) \in D$ , we have  $|f_j(x_1, \dots, x_m, x_{m+1}, \dots, x_n, t; 0) - f_j(\bar{x}_1, \dots, \bar{x}_m, x_{m+1}, \dots, x_n, t; 0)| \leq K_2 \sum_{i=1}^m |\bar{x}_i - x_i|$ .

C4: For any  $j$  ( $j=m+1, \dots, n$ ), the function  $f_j(x_1, \dots, x_m, x_{m+1}, \dots, x_n, t; 0)$  does not depend on the arguments  $x_{m+1}, \dots, x_{j-1}, x_{j+1}, \dots, x_n$ , and we have

$$\frac{f_j(x_1, \dots, x_{j-1}, \bar{x}_j, x_{j+1}, \dots, x_n, t; 0) - f_j(x_1, \dots, x_{j-1}, x_j, x_{j+1}, \dots, x_n, t; 0)}{\bar{x}_j - x_j}$$

$$< -L (< 0),$$

for  $(x_1, \dots, x_{j-1}, x_j, x_{j+1}, \dots, x_n, t), (x_1, \dots, x_{j-1}, \bar{x}_j, x_{j+1}, \dots, x_n, t) \in D$ .

C5: The functions  $f_k(x_1, \dots, x_n, t; \varepsilon)$  ( $k=1, 2, \dots, n$ ) converge uniformly to the functions  $f_k(x_1, \dots, x_n, t; 0)$  respectively in the domain  $D$  as  $\varepsilon$  tends to zero. This condition implies that there exists a function of  $\varepsilon$ ,  $\omega(\varepsilon)$ , such that

$$\max_D |f_k(x_1, \dots, x_n, t; \varepsilon) - f_k(x_1, \dots, x_n, t; 0)| < \omega(\varepsilon)$$

and  $\omega(\varepsilon)$  tends to zero as  $\varepsilon$  tends to zero.

**THEOREM 1.** Given  $n$  functions of  $\varepsilon$ ,  $h_k(\varepsilon)$  ( $k=1, 2, \dots, n$ ), which tend to zero with  $\varepsilon$ . Under the conditions C1, C2, C3, C4 and C5, the non-linear system of differential equations (1) possesses a solution  $x_k(t; \varepsilon)$  ( $k=1, 2, \dots, n$ ) over the interval  $0 \leq t \leq l$ , which satisfies the initial condition

$$x_k(0; \varepsilon) = X_k(0) + h_k(\varepsilon) \quad (k=1, 2, \dots, n),$$

provided that  $\varepsilon$  is sufficiently small.

Moreover, the solution  $x_k(t; \varepsilon)$  converges uniformly to the solution  $X_k(t)$  over the interval  $0 \leq t \leq l$  as  $\varepsilon$  tends to zero.

3. **Lemma.** To prove the Theorem 1, we use the following lemma.

**LEMMA.** Suppose that the functions  $f_k(x_1, \dots, x_n, t)$  ( $k=1, 2, \dots, n$ ) are defined and continuous in a domain

$$B: \underline{\alpha}_k(t) \leq u_k \leq \bar{\alpha}_k(t) \quad (k=1, 2, \dots, n), \quad 0 \leq t \leq l,$$

where  $\underline{\alpha}_k(t)$ ,  $\bar{\alpha}_k(t)$  are continuously differentiable on the interval  $0 \leq t \leq l$ , and satisfy the following differential inequalities:

$$\bar{\alpha}'_k(t) > f_k(u_1, \dots, u_{k-1}, \bar{\alpha}_k(t), u_{k+1}, \dots, u_n, t)$$

$$\underline{\alpha}'_k(t) < f_k(u_1, \dots, u_{k-1}, \underline{\alpha}_k(t), u_{k+1}, \dots, u_n, t)$$

for  $\underline{\alpha}_j(t) \leq u_j \leq \bar{\alpha}_j(t)$  ( $j \neq k$ ), ( $1 \leq k \leq n$ ).

Under these conditions we consider a system of differential equations

$$\frac{du_k}{dt} = f_k(u_1, \dots, u_n, t) \quad (k=1, 2, \dots, n).$$

Then there is a solution  $u_k(t)$  of this system, fulfilling the initial condition

$$(I) \quad \underline{\alpha}_k(0) \leq u_k(0) \leq \bar{\alpha}_k(0),$$

which is defined over the interval  $0 \leq t \leq l$ , and satisfies the inequalities

$$(II) \quad \underline{\alpha}_k(t) < u_k(t) < \bar{\alpha}_k(t) \quad (k=1, 2, \dots, n)$$

on the interval  $0 < t \leq l$ .

**PROOF.** We see easily by a fundamental theorem of the theory of differential equations that there exists in a neighborhood of 0 a solution  $u_k(t)$  of the considered system of differential equations satisfying the initial condition (I), and that there exists a positive number  $\delta$  such that for  $0 < t < \delta$

$$\underline{\alpha}_k(t) < u_k(t) < \bar{\alpha}_k(t) \quad (i=1, 2, \dots, n).$$

If the inequalities (II) do not hold on the interval  $0 < t \leq l$ , there exist a point  $\xi$  in the interval  $0 < t \leq l$  and an index  $\kappa$  such that the inequalities (II) hold for  $0 < t < \xi$  and such that

$$(i) \quad \underline{\alpha}_\kappa(\xi) = u_\kappa(\xi), \quad \text{or} \quad (ii) \quad \bar{\alpha}_\kappa(\xi) = u_\kappa(\xi).$$

If the equality (i) holds, then we have

$$\underline{\alpha}'_\kappa(\xi) \geq u'_\kappa(\xi) = f_\kappa(u_1, \dots, u_{\kappa-1}, \underline{\alpha}_\kappa(\xi), u_{\kappa+1}, \dots, u_n, t),$$

which is impossible. With the same reason, the equality (ii) can not hold. Therefore, we have the inequalities (II) on the interval  $0 < t \leq l$ .

4. **Proof of Theorem 1.** We put

$$\begin{aligned} x_k(t; \varepsilon) &= X_k(t) + u_k(t; \varepsilon) \quad (k=1, 2, \dots, n), \\ F_i(u_1, \dots, u_n, t; \varepsilon) &= f_i(X_1(t) + u_1, \dots, X_n(t) + u_n, t; \varepsilon) \\ &\quad - f_i(X_1(t), \dots, X_n(t), t; 0) \quad (i=1, 2, \dots, m), \end{aligned}$$

and

$$\begin{aligned} F_j(u_1, \dots, u_n, t; \varepsilon) &= \frac{1}{\varepsilon} f_j(X_1(t) + u_1, \dots, X_n(t) + u_n, t; \varepsilon) \\ &\quad - \frac{dX_j}{dt} \quad (j=m+1, \dots, n). \end{aligned}$$

Then, the system of differential equations (1), is transformed into the following system

$$(3) \quad \frac{du_k}{dt} = F_k(u_1, \dots, u_n, t; \varepsilon) \quad (k=1, 2, \dots, n),$$

where the functions  $F_k(u_1, \dots, u_n, t; \varepsilon)$  are defined and continuous in a domain

$$D_1: \quad |u_k| \leq d \quad (k=1, 2, \dots, n), \quad 0 \leq t \leq l.$$

Hence it is sufficient to show the following:

For sufficiently small  $\varepsilon > 0$ , there exists a solution  $u_k(t; \varepsilon)$  of the system (3) satisfying the initial condition

$$u_k(0; \varepsilon) = h_k(\varepsilon) \quad (k=1, 2, \dots, n).$$

Furthermore, the solution  $u_k(t; \varepsilon)$  exists over the interval  $0 \leq t \leq l$ , and converges uniformly to zero as  $\varepsilon$  tends to zero.

Now, in order to apply the Lemma to the system (3), we will estimate the functions  $F_i(u_1, \dots, u_n, t; \varepsilon)$ . When  $(u_1, \dots, u_n, t) \in D_1$ , we have, for  $i=1, 2, \dots, m$ ,

$$\begin{aligned} &|F_i(u_1, \dots, u_n, t; \varepsilon)| \\ &= |f_i(X_1 + u_1, \dots, X_n + u_n, t; \varepsilon) - f_i(X_1, \dots, X_n, t; 0)| \\ &\leq |f_i(X_1 + u_1, \dots, X_n + u_n, t; 0) - f_i(X_1, \dots, X_n, t; 0)| \\ &\quad + |f_i(X_1 + u_1, \dots, X_n + u_n, t; \varepsilon) - f_i(X_1 + u_1, \dots, X_n + u_n, t; 0)| \\ &< K_1 \sum_{k=1}^n |u_k| + \omega(\varepsilon), \end{aligned}$$

hence

$$(4) \quad -K_1 \sum_{k=1}^n |u_k| - \omega(\varepsilon) < F_i(u_1, \dots, u_n, t; \varepsilon) \\ < K_1 \sum_{k=1}^n |u_k| + \omega(\varepsilon) \quad (i=1, 2, \dots, m).$$

Besides, we have, for  $j=m+1, \dots, n$ ,

$$\begin{aligned} & F_j(u_1, \dots, u_n, t; \varepsilon) \\ &= \frac{1}{\varepsilon} \{f_j(X_1 + u_1, \dots, X_m + u_m, \dots, X_j + u_j, \dots, X_n + u_n, t; \varepsilon) \\ &\quad - f_j(X_1, \dots, X_m, \dots, X_j, \dots, X_n, t; 0)\} - \frac{dX_j}{dt} \\ &= \frac{1}{\varepsilon} [\{f_j(X_1 + u_1, \dots, X_n + u_n, t; \varepsilon) - f_j(X_1 + u_1, \dots, X_n + u_n, t; 0)\} \\ &\quad + \{f_j(X_1 + u_1, \dots, X_m + u_m, \dots, X_j + u_j, \dots, X_n + u_n, t; 0) \\ &\quad - f_j(X_1 + u_1, \dots, X_m + u_m, X_{m+1}, \dots, X_j, \dots, X_n, t; 0)\} \\ &\quad + \{f_j(X_1 + u_1, \dots, X_m + u_m, X_{m+1}, \dots, X_n, t; 0) \\ &\quad - f_j(X_1, \dots, X_m, \dots, X_n, t; 0)\}] - \frac{dX_j}{dt}. \end{aligned}$$

Therefore,

$$(5) \quad F_j(u_1, \dots, u_n, t; \varepsilon) < \frac{1}{\varepsilon} \{K_2 \sum_{k=1}^m |u_k| - Lu_j + \omega(\varepsilon)\} + M \quad \text{for } u_j \geq 0, \\ F_j(u_1, \dots, u_n, t; \varepsilon) > \frac{1}{\varepsilon} \{-K_2 \sum_{k=1}^m |u_k| - Lu_j - \omega(\varepsilon)\} - M \quad \text{for } u_j \leq 0,$$

where  $M \geq \text{Max}_{0 \leq t \leq t} \left| \frac{dX_j}{dt} \right|$  ( $j=m+1, \dots, n$ ).

We now consider a linear system of differential equations

$$(6) \quad \frac{dU_i}{dt} = K \sum_{k=1}^n U_k + \omega(\varepsilon) \quad (i=1, 2, \dots, m), \\ \frac{dU_j}{dt} = \frac{K}{\varepsilon} \sum_{k=1}^m U_k - \frac{L}{\varepsilon} U_j + \frac{\omega(\varepsilon)}{\varepsilon} + M, \quad (j=m+1, \dots, n)$$

where  $K \geq \text{Max} \{K_1, K_2\}$ .

Let us suppose that the system (6) possesses a solution  $U_k(t; \varepsilon)$  satisfying the initial condition

$$|h_k(\varepsilon)| \leq U_k(0; \varepsilon) \quad (k=1, 2, \dots, n),$$

and that these functions  $U_k(t; \varepsilon)$  are positive and  $U_k(t; \varepsilon) < d$  on the entire

interval  $0 \leq t \leq l$ . We put

$$\bar{\alpha}_k(t; \varepsilon) = U_k(t; \varepsilon), \quad \underline{\alpha}_k(t; \varepsilon) = -U_k(t; \varepsilon) \quad (k=1, 2, \dots, n).$$

Thus we obtain from (4), for  $i=1, 2, \dots, m$ ,

$$\begin{aligned} \bar{\alpha}'_i(t; \varepsilon) &= K \sum_{k=1}^n U_k(t; \varepsilon) + \omega(\varepsilon) \\ &= K \sum_{k=1}^n \bar{\alpha}_k(t; \varepsilon) + \omega(\varepsilon) \\ &\geq K \{ \bar{\alpha}_i(t; \varepsilon) + \sum_{k \neq i} |u_k| \} + \omega(\varepsilon) \\ &> F_i(u_1, \dots, u_{i-1}, \bar{\alpha}_i(t; \varepsilon), u_{i+1}, \dots, u_n; t; \varepsilon), \end{aligned}$$

provided  $|u_k| \leq \bar{\alpha}_k(t; \varepsilon)$  ( $k \neq i$ ). By using (5), we have, for  $j=m+1, \dots, n$ ,

$$\begin{aligned} \bar{\alpha}'_j(t; \varepsilon) &= \frac{K}{\varepsilon} \sum_{k=1}^n U_k(t; \varepsilon) - \frac{L}{\varepsilon} U_j(t; \varepsilon) + \frac{\omega(\varepsilon)}{\varepsilon} + M \\ &= \frac{K}{\varepsilon} \sum_{k=1}^n \bar{\alpha}_k(t; \varepsilon) - \frac{L}{\varepsilon} \bar{\alpha}_j(t; \varepsilon) + \frac{\omega(\varepsilon)}{\varepsilon} + M \\ &\geq \frac{K}{\varepsilon} \sum_{k=1}^m |u_k| - \frac{L}{\varepsilon} \bar{\alpha}_j(t; \varepsilon) + \frac{\omega(\varepsilon)}{\varepsilon} + M \\ &> F_j(u_1, \dots, u_m, u_{m+1}, \dots, u_{j-1}, \bar{\alpha}_j(t; \varepsilon), u_{j+1}, \dots, u_n; t; \varepsilon) \end{aligned}$$

provided  $|u_k| \leq \bar{\alpha}_k(t; \varepsilon)$  ( $j \neq k$ ).

We have, for  $i=1, 2, \dots, m$ ,

$$\begin{aligned} \underline{\alpha}'_i(t; \varepsilon) &= -U'_i(t; \varepsilon) = -K \sum_{k=1}^n U_k(t; \varepsilon) - \omega(\varepsilon) \\ &= K \sum_{k=1}^n \underline{\alpha}_k(t; \varepsilon) - \omega(\varepsilon) \\ &= K \{ \underline{\alpha}_i(t; \varepsilon) + \sum_{k \neq i} (-|u_k|) \} - \omega(\varepsilon) \\ &\leq -K \{ |\underline{\alpha}_i(t; \varepsilon)| + \sum_{k \neq i} |u_k| \} - \omega(\varepsilon) \\ &< F_i(u_1, \dots, u_{i-1}, \underline{\alpha}_i(t; \varepsilon), u_{i+1}, \dots, u_n; t; \varepsilon), \end{aligned}$$

provided  $|u_k| \leq |\underline{\alpha}_k(t; \varepsilon)| = \bar{\alpha}_k(t; \varepsilon)$  ( $i \neq k$ ). On the other hand, for  $j=m+1, \dots, n$ ,

$$\begin{aligned} \underline{\alpha}'_j(t; \varepsilon) &= -U'_j(t; \varepsilon) = - \left\{ \frac{K}{\varepsilon} \sum_{k=1}^m U_k(t; \varepsilon) - \frac{L}{\varepsilon} U_j(t; \varepsilon) + \frac{\omega(\varepsilon)}{\varepsilon} + M \right\} \\ &= \frac{K}{\varepsilon} \sum_{k=1}^m \underline{\alpha}_k(t; \varepsilon) - \frac{L}{\varepsilon} \underline{\alpha}_j(t; \varepsilon) - \frac{\omega(\varepsilon)}{\varepsilon} - M \\ &\leq \frac{1}{\varepsilon} \left\{ -K \sum_{k=1}^m |u_k| - L \underline{\alpha}_j(t; \varepsilon) - \omega(\varepsilon) \right\} - M \end{aligned}$$

$$< F_j(u_1, \dots, u_m, u_{m+1}, u_{j-1}, \underline{\alpha}_j(t; \varepsilon), u_{j+1}, \dots, u_n, t; \varepsilon),$$

provided  $|u_k| \leq |\underline{\alpha}_k(t; \varepsilon)| = \bar{\alpha}_k(t; \varepsilon)$  ( $k \neq j$ ).

Thus we see that these functions  $\bar{\alpha}_k(t; \varepsilon)$ ,  $\underline{\alpha}_k(t; \varepsilon)$  fulfil the conditions of the Lemma for the functions  $F_k(u_1, \dots, u_n, t; \varepsilon)$ .

If we suppose the existence of the solution  $U_k(t; \varepsilon)$  of the system (6), which has the above-mentioned properties, then the Lemma implies that a solution  $u_k(t; \varepsilon)$  of the system (3) satisfying the initial condition

$$u_k(0; \varepsilon) = h_k(\varepsilon) \quad (k=1, 2, \dots, n)$$

exists over the entire interval  $0 \leq t \leq l$  and fulfils the inequalities

$$|u_k(t; \varepsilon)| < U_k(t; \varepsilon) \quad (k=1, 2, \dots, n)$$

on the interval  $0 < t \leq l$ .

Consequently, in order to prove the Theorem 1 it is sufficient to show the existence of the solution  $U_k(t; \varepsilon)$  of the linear system (6) fulfilling the following conditions:

U1: The function  $U_k(t; \varepsilon)$  exist for sufficiently small  $\varepsilon > 0$ , and are always positive on the interval  $0 \leq t \leq l$ .

U2:  $|h_k(\varepsilon)| \leq U_k(0; \varepsilon)$  ( $k=1, 2, \dots, n$ ).

U3: The functions  $U_k(t; \varepsilon)$  converge uniformly to zero on the interval  $0 \leq t \leq l$  as  $\varepsilon$  tends to zero.

For this purpose, we consider a system of differential equations

$$(7) \quad \begin{aligned} \frac{dU}{dt} &= mKU + (n-m)KV + \omega(\varepsilon), \\ \frac{dV}{dt} &= m \frac{K}{\varepsilon} U - \frac{L}{\varepsilon} V + \frac{\omega(\varepsilon)}{\varepsilon} + M. \end{aligned}$$

As seen from the forms of the system (6), (7), if  $U(t; \varepsilon)$  and  $V(t; \varepsilon)$  is a solution of the system (7), then

$$\begin{aligned} U_i(t; \varepsilon) &= U(t; \varepsilon) \quad (i=1, 2, \dots, m), \\ U_j(t; \varepsilon) &= V(t; \varepsilon) \quad (j=m+1, \dots, n) \end{aligned}$$

is a solution of the system (6). Further, we can see that the general solution  $\bar{U}(t; \varepsilon)$ ,  $\bar{V}(t; \varepsilon)$  of the system (7) possesses the following form:

$$(8) \quad \begin{aligned} \bar{U}(t; \varepsilon) &= C_1(\varepsilon)e^{\lambda_1 t} + C_2(\varepsilon)e^{\lambda_2 t} + \Omega_1(\varepsilon), \\ \bar{V}(t; \varepsilon) &= \left\{ A + 0(\varepsilon) \right\} C_1(\varepsilon)e^{\lambda_1 t} - \left\{ \frac{B}{\varepsilon} + 0(1) \right\} C_1(\varepsilon)e^{\lambda_2 t} + \Omega_2(\varepsilon), \\ \lambda_1 &= P + 0(\varepsilon), \quad P > 0, \quad \lambda_2 = -\frac{L}{\varepsilon} + 0(1), \end{aligned}$$

where,  $C_1(\epsilon)$ ,  $C_2(\epsilon)$  are constants of integration depending on  $\epsilon$ ,  $A$ ,  $B$  positive constants and  $\Omega_1(\epsilon)$ ,  $\Omega_2(\epsilon)$  quantities tending to zero with  $\epsilon$ .

Therefore, it is easy to prove the existence of the required solution  $U_k(t; \epsilon)$  of the system (6).

Thus Theorem 1 has been proved.

**5. Other results.** In the foregoing discussion, we have assumed that  $h_k(\epsilon)$  ( $k=1, 2, \dots, n$ ) tend to zero with  $\epsilon$ . But even if  $h_j(\epsilon)$  ( $j=m+1, \dots, n$ ) do not tend to zero with  $\epsilon$ , by observing the form (8) of the general solution  $\bar{U}(t; \epsilon)$ ,  $\bar{V}(t; \epsilon)$  of the system (7), one can prove the following theorem, which we write without the proof.

**THEOREM 2.** *Let the conditions C1, C2, C3, C4 and C5 be fulfilled, and given  $m$  functions of  $\epsilon$ ,  $h_i(\epsilon)$  ( $i=1, 2, \dots, m$ ) which tend to zero with  $\epsilon$ .*

*Then the non-linear system of differential equations (1) possesses a solution  $x_k(t; \epsilon)$  ( $k=1, 2, \dots, n$ ) over the interval  $0 \leq t \leq l$ , which satisfies the initial condition*

$$\begin{aligned} x_i(0; \epsilon) &= X_i(0) + h_i(\epsilon) \quad (i=1, 2, \dots, m), \\ x_j(0; \epsilon) &= X_j(0) + h_j \quad (j=m+1, \dots, n), \end{aligned}$$

*provided that  $\epsilon$  is sufficiently small, where  $h_j$  ( $j=m+1, \dots, n$ ), are any numbers such that  $|h_j| < d$ . Furthermore, when  $\epsilon$  tends to zero, the functions  $x_i(t; \epsilon)$  ( $i=1, 2, \dots, m$ ) converge uniformly to the functions  $X_i(t)$  over the entire interval  $0 \leq t \leq l$ , and the functions  $x_j(t; \epsilon)$  ( $j=m+1, \dots, n$ ) converge uniformly to  $X_j(t)$  on any closed interval  $0 < l' \leq t \leq l$ .*

By using the Theorem 2, one can easily prove the following.

**COROLLARY.** *Under the same conditions as in Theorem 2, the derivatives of  $m$  functions  $x_i(t; \epsilon)$  ( $i=1, 2, \dots, m$ ) converge uniformly to the derivatives of  $X_i(t)$  over any closed interval  $0 < l' \leq t \leq l$  as  $\epsilon$  tends to zero.*

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